



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/05/2017

TO DATE : 29/05/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Buy	1	0.00
GOVI On 03/08/2017	GOVI		Sell	1	0.00
GOVI On 03/08/2017	GOVI		Buy	1	0.00

R186 Bond Future

R186 On 03/08/2017	Bond Future		Sell	2	0.00
R186 On 03/08/2017	Bond Future		Buy	2	0.00
R186 On 03/08/2017	Bond Future		Buy	9	0.00
R186 On 03/08/2017	Bond Future		Sell	9	0.00
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Sell	10	0.00
R186 On 03/08/2017	Bond Future		Buy	10	0.00
R186 On 03/08/2017	Bond Future		Sell	10	0.00

